Real Dataset Analysis

This analysis compares distinct approaches for modelling competing risks using a high-dimensional dataset on non-muscle-invasive bladder cancer from Dyrskjøt et al. (2004). This dataset includes gene expression (1,381 variables), clinical information, records of death (for bladder cancer, other causes, and not registered), and the time to the event (progression-free survival). In total, the dataset contains 404 observations.

We will compare the performance of this multinomial model against a penalized binary Cox proportional hazards model. In this common approach, a separate model is fitted for each event type, treating all other competing events as censored. This dataset has previously been analyzed by Tapak et al. (2015) using cause-specific Cox models with LASSO, elastic net, SCAD, and SICA penalizations to identify prognostic gene signatures.

1 Preprocess data

First, the two gene expression files were loaded, combined, and transposed to create a dataset where each row is a patient and each column is a gene probe. Next, the clinical data was loaded and cleaned by handling missing values and formatting key variables for survival analysis, including the survival time and a categorical event for competing outcomes. A minor adjustment was made, converting any survival times of 0 to 0.001 to prevent computational errors.

Finally, the gene expression and clinical datasets were merged by a unique sample_id. The resulting dataset was then filtere to include only the patient cohort used in the original study (Dyrskjøt et al. 2004) and to remove samples with missing data. As a result, the dataset kept 301 out of the 404 original observations.

```
bladder_hd <- read_xls(here::here("notes_jmr/data/6517200/10780432ccr062940-sup-supplemen
  clean names() %>%
  mutate(across(everything(), \(x)case_when(x == "-" \sim NA,
                              T \sim x))) \%>\%
  transmute(
     sample_id = case_match(sample_id,
                    "1082-1" \sim "1082-1_DK",
                    "20421 S (91?)" \sim "20421 S",
                     .default = sample_id),
     country,
     # Survival time and event
     event = progression_0_no_progression_1_progression_to_t1_2_progression_to_t2,
     time = as.numeric(progression_free_survival),
     # time = as.numeric(follow_up_total),
     # Adjust time = 0
     time = ifelse(time == 0, 0.001, time),
     # Clinical variables
     age = as.numeric(age),
     female = if_else(str_trim(sex) == "F", 1, 0),
     progression = factor(progression_0_no_progression_1_progression_to_t1_2_progression_
     clinicalrisk = clinical_risk_1_high_risk_0_low_risk,
     followup = follow_up_months_from_tumor_to_last_visit_to_the_clinic_or_to_cystectomy,
     ## Reclassification of NA based on paper
     treatment = case_when(is.na(bcg_mmc_treatment) ~ "No treatment",
                    T ~ bcg_mmc_treatment),
     cystectomy = cystectomy,
     grade = reevaluated_who_grade_no_reevaluation,
     stage = reevaluated_pathological_disease_stage_no_reevaluation,
     # Identify samples used in the original paper's model training/validation
     progmodel = as.numeric(!is.na(samples_used_for_training_progression_classifier) | !is
)
# Create complete bd
bladder comp <- bladder hd %>%
  mutate(sample_id = case_when(sample_id == "692-1" ~ paste0(sample_id,
                                          country),
                      T \sim \text{sample id})) \%>\%
  select(-country) %>%
  full_join(bladder_fpd %>%
            #' Creating individual ID's for repeated ids.
            #' It assumes that the samples follow the same order as in
            #' supplementary file.
           mutate(sample_id = case_when(sample_id == "692-1...144" ~ "692-1_F",
                               sample_id == "692-1...145" \sim "692-1_DK",
                               T~sample_id)),
         by = join_by(sample_id)) %>%
```

```
filter(progmodel == 1,
   !is.na(age),
   !is.na(female)) %>%
select(-sample_id, -clinicalrisk, -cystectomy,
   -progmodel, -followup, -progression)
```

2 EDA

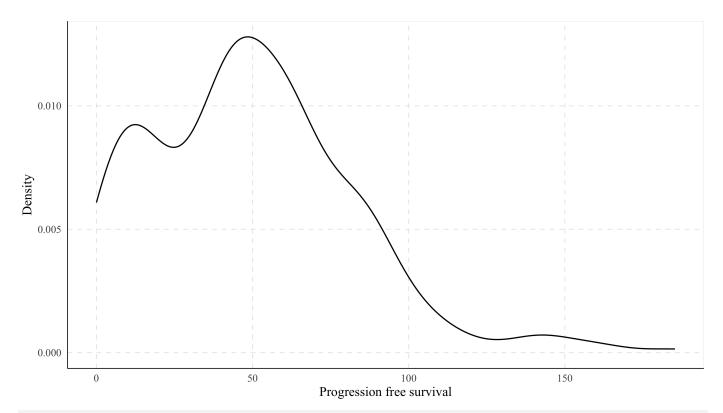
The majority of patients (227) were censored, 20 patients died from bladder cancer and 54 patients died from other causes.

```
#" Count events
bladder_comp %>%
  count(event) %>%
  adorn_totals()
```

```
#> event n
#> 0 227
#> 1 20
#> 2 54
#> Total 301
```

The distribution of progression-free survival time is multi-modal, with a notable peak around 50 months and a long right tail. The average progression-free survival time across the cohort was 49.5 months. The population time plot visualizes the decrease in the at-risk population over the study's duration, with points indicating when progression events occurred.

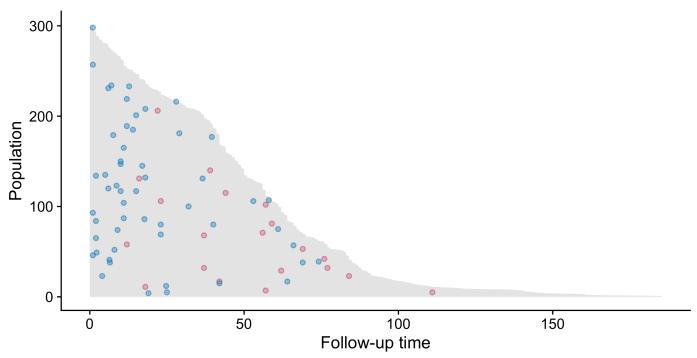
```
# Time
## Time dist
bladder_comp %>%
    ggplot(aes(x = time)) +
    geom_density() +
    labs(x = "Progression free survival",
        y = "Density")
```



Mean time
mean(bladder_comp\$event)

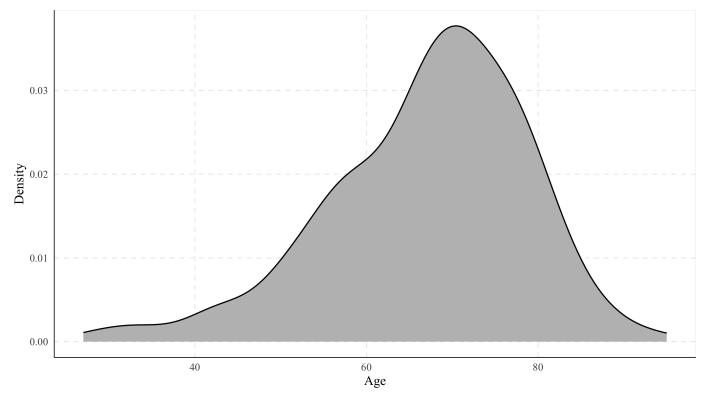
#> [1] 0.4252492

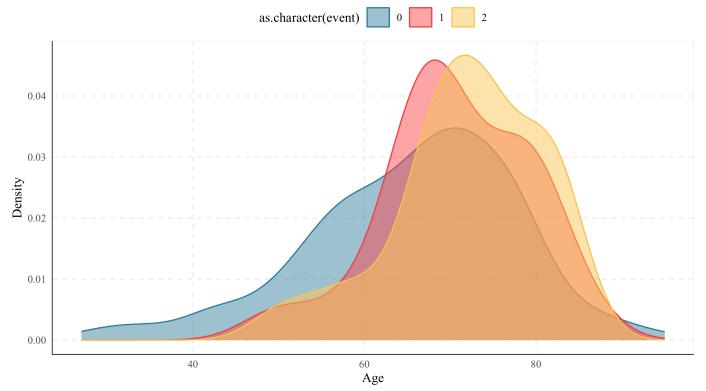
```
## Population time plot
plot(popTime(bladder_comp, "time", "event"),
    add.competing.event = TRUE,
    comprisk = TRUE)
```



Case seriesCompeting event

The patient population is predominantly male (241 males vs. 60 females), with an age distribution that peaks around 70 years.





```
#> [[1]]
     Var Category n
#>
              0 241
#> female
              1 60
#> female
#> Total
              - 301
#>
#>[[2]]
#> Var Category n
           HIGH 175
#> grade
#> grade
          HIGH* 2
#> grade
           LOW 80
#> grade LOW OBS 1
#> grade
         LOW* 11
#> grade
         PUNLMP 32
#> Total
             - 301
#>
#>[[3]]
    Var Category n
```

```
#> stage
            T<sub>1</sub>b
                 1
#> stage
            pT1 23
#> stage
            pT1* 2
            pT1a 54
#> stage
#> stage
            pT1b 47
#> stage
            pTa 160
#> stage pTa obs 2
           pTa* 11
#> stage
#> stage
            pTis
#> Total
              - 301
#>
#> [[4]]
#>
       Var
              Category n
#> treatment
                   BCG 73
               BCG - MMC 4
#> treatment
                   MMC 5
#> treatment
#> treatment No treatment 219
#>
      Tota1
                   - 301
```

Analysis of the clinical categories indicates that most patients had high-grade tumors and were at the pTa stage. A significant portion of the cohort (219 patients) did not receive intravesical BCG or MMC treatment.

Based on these categories, grade, stage, and treatment were recategorized as done in Ke, Bandy-opadhyay, and Sarkar (2023). The PUNLMP (Papillary Urothelial Neoplasm of Low Malignant Potential) was classified as a low-grade. For the stage, all derived subcomments were removed, leaving only the pTa, pTis, and T1 categories. In comparison to Ke, Bandyopadhyay, and Sarkar (2023), they removed the observation with pTis stage. Lastly, treatment was classified as non versus either BCG or MMC. Another relevant difference from Ke, Bandyopadhyay, and Sarkar (2023) is that they categorized age; however, we do not have a clear reason to create arbitrary groups.

It is worth noting that the baseline categories were set to low for grade, pTa for stage, and none for treatment. This is especially relevant as the coefficients depend on the baseline group. Additionally, this can explain a different selection compared to previous studies using case-specific Cox models. For example, Tapak et al. (2015) used these models, but the preprocessing for the clinical variables and baseline categories was not found.

```
0))
bladder_comp_adj %>%
  select(female:stage) %>%
  mutate(across(everything(), as.character)) %>%
  pivot_longer(everything(),
           names to = "Var",
           values_to = "Category") %>%
  group_split(Var, .keep = T) %>%
  map(~count(.,Var, Category) %>%
  adorn_totals())
#> [[1]]
     Var Category n
#>
#> female
               0 241
#> female
               1 60
#>
   Total
              - 301
#>
#>[[2]]
#> Var Category n
#> grade
           HIGH 177
#> grade
            LOW 124
#> Total
              - 301
#>
#> [[3]]
#> Var Category n
            T1 128
#> stage
#> stage
            pTa 173
#> Total
              - 301
#>
#> [[4]]
       Var Category n
#>
#> treatment
                  0 219
#> treatment
                  1 82
#>
      Total
                - 301
## Categorical var. levels
bladder_comp_adj <- model.matrix(~ .,</pre>
                      data = bladder_comp_adj)[,-1] %>%
  as_tibble()
```

3 Model Fitting and Tuning

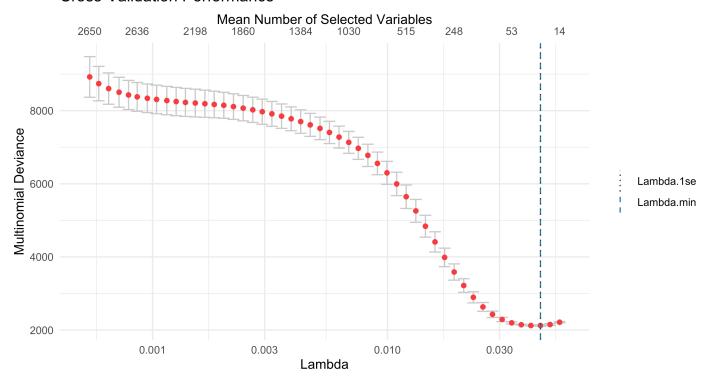
```
# Create a stratified 75/25 split
set.seed(1234)
split <- initial_split(bladder_comp_adj, prop = 0.75, strata = event)</pre>
```

```
# Create training and testing data frames
train <- training(split)
test <- testing(split)</pre>
# Verify the proportions
table(train$event) / nrow(train)
#>
#>
         0
                 1
#> 0.75111111 0.07111111 0.1777778
table(test$event) / nrow(test)
#>
#>
#> 0.76315789 0.05263158 0.18421053
3.1
     Multinomial Elastic-Net Case-Base Model
# Define the fitting function
mtool_fit_fun <- purrr::partial(cbSCRIP::MNlogistic,</pre>
                     niter_inner_mtplyr = 2,
                     maxit = 200,
                     tolerance = 1e-4,
                     learning rate = 1e-4,
                     verbose = F,
                     save history = F)
# Perform cross-validation on the training data
train %>%
  count(female, treatment, gradeHIGH, stageT1, event)
#> # A tibble: 33 x 6
#>
     female treatment gradeHIGH stageT1 event
                                                  n
#>
     <db1>
              <dbl>
                       <dbl> <dbl> <int>
#> 1
        0
                0
                       0
                             0
                                 0
                                     41
#> 2
                0
                                 1
                                      5
        0
                       0
                             0
                                 2
#> 3
        0
                0
                       0
                             0
                                      6
#> 4
                0
                       0
                             1
                                 0
                                      2
        0
#> 5
        0
                0
                       1
                             0
                                 0
                                    15
#> 6
        0
                0
                       1
                                 1
                                    1
                0
                                 2
#> 7
        0
                       1
                             0
                                      6
#> 8
                             1
                                 0
                                     40
        0
                0
                       1
#> 9
        0
                0
                       1
                             1
                                 1
                                      1
#> 10
                       1
                             1
                                  2
                                      15
         0
#> # i 23 more rows
```

```
if(save){
  set.seed(1234)
  cv multinom enet <- cv cbSCRIP(</pre>
     Surv(time, event) ~ .,
     cbind(train[,-(2:7),, drop = FALSE],
         train[,2:7, , drop = FALSE]),
     n_unpenalized = 7,
     alpha = 0.7,
     nfold = 5,
     nlambda = 50,
     fit_fun = mtool_fit_fun)
  plot(cv_multinom_enet)
  write_rds(cv_multinom_enet,
        here("paper",
                       "results",
                      glue("cv_multinom_enet.rds")))
  # set.seed(1234)
  # fit.min <- cbSCRIP(</pre>
       Surv(time, event) ~ .,
  #
       data = cbind(train[,-(2:7), , drop = FALSE],
  #
           train[,2:7, , drop = FALSE]),
  #
       # cb_data = cb_data_gen,
  #
       n_unpenalized = 7,
  #
       alpha = 0.5,
  #
       lambda = .1,
       fit_fun = mtool_fit_fun,
  #
  #
       ratio = 50
  # )
  # X_t <- model.matrix(~.,</pre>
             data = data.frame(cbind(fit.min$cb data$covariates,
  #
                              time = log(fit.min$cb data$time))))
  \# X_t \leftarrow cbind(X_t[,-1], X_t[,1])
  # p.fac <- rep(1, ncol(X_t))
  # p.fac[(1388+1-7):1388] <- 0
  # fit.min$models_info[[1]]$convergence_pass
  # fit.min$models_info[[1]]$coefficients_sparse
  # loss <- map_vec(fit.min$models_info[[1]]$coefficients_history,
               ~calculate_penalized_multinomial_loss(
  #
                  .х,
```

```
#
                  alpha = 0.7,
  #
                  lambda = 0.01,
                  Y = fit.min$cb_data$event,
  #
   #
                  X = X t,
                  offset = fit.min$cb_data$offset,
  #
  #
                  penalty_weights = p.fac))
  #
  # if(min(loss) < min_loss) min_loss <- min(loss)</pre>
  # tibble(iter = 1:length(loss),
         loss = loss) %>%
  #
       mutate(loss_diff = loss - min_loss) %>%
  #
       ggplot(aes(x = iter, y = loss_diff)) +
  #
       geom_line() +
  #
       scale_y_log10() +
       labs(y = "F(x) - F(x^*)")
}
cv_multinom_enet <- readRDS(here("paper",</pre>
                       "results",
                       glue("cv_multinom_enet.rds")))
plot(cv_multinom_enet)
```

Cross-Validation Performance



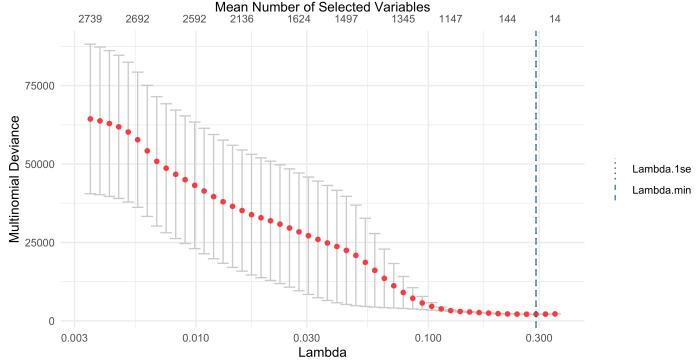
```
coefs 1 <- cv multinom enet$fit.min$coefficients[,1]</pre>
# selected variables for event 1.
select_coef_cbscrip_enet <- coefs_1[!same(coefs_1, 0)]
# select coef cbscrip enet <- cv multinom enet$fit.min$coefficients[!same(cv multinom enet
sum(!same(cv_multinom_enet$fit.min$coefficients_sparse, 0))
#> [1] 14
## Number of non zero variables
length(select_coef_cbscrip_enet) - 7
#> [1] 0
select_coef_cbscrip_enet
#>
        age
               female treatment gradeHIGH
                                               stageT1 log(time)
#> 0.00717787 0.56207674 0.27328399 -0.09242324 -0.57209191 -1.59118091
#> (Intercept)
#> -2.06789493
```

3.2 Multinomial SCAD Case-Base Model

```
# Perform cross-validation on the training data
set.seed(1234)
if(save){
  cv_multinom_scad <- cv_cbSCRIP(</pre>
     Surv(time, event) ~ .,
     cbind(train[,-(2:7), , drop = FALSE],
         train[,2:7, , drop = FALSE]),
     n unpenalized = 7,
     nfold = 5,
     nlambda = 50,
     lambda.min.ratio = 0.01,
     fit_fun = mtool_fit_fun,
     regularization = "SCAD",
     ratio = 50
    saveRDS(cv_multinom_scad,
        here("paper",
           "results",
           glue("cv_multinom_scad.rds")))
}
cv_multinom_scad <- readRDS(here("paper",</pre>
           "results",
          glue("cv_multinom_scad.rds")))
```

plot(cv_multinom_scad)

Cross-Validation Performance



```
# selected variables for event 1.
coefs_1_scad <- cv_multinom_scad$fit.min$coefficients[,1]

# selected variables for event 1.
select_coef_cbscrip_scad <- coefs_1_scad[!same(coefs_1_scad, 0)]
# select_coef_cbscrip_scad <- cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_scad$fit.min$coefficients[!same(cv_multinom_sca
```

```
#> (Intercept)
#> -2.06778897

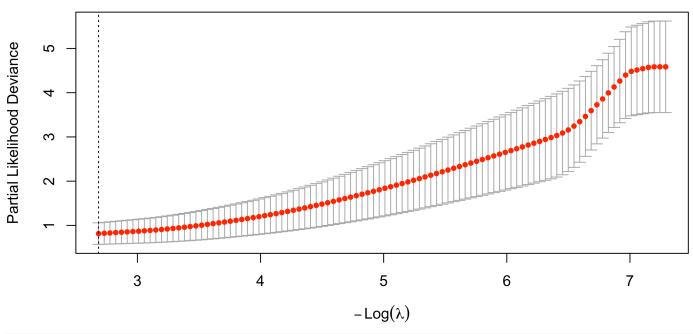
## Number of non zero variables
sum(!same(select_coef_cbscrip_scad, 0)) - 7
```

#> [1] 0

3.3 Cause-specific Cox models with Elastic-net

3.3.1 W/ Partial Likelihood Deviance

5 16 27 45 54 68 76 80 84 87 89 94 102 104 108 112 121



```
cc_enet_min <- coef(cox_enet_mod, s = cox_enet_mod$lambda.min)
select_vars_enet <- cc_enet_min@Dimnames[[1]][-1][cc_enet_min@i]
selected_coefs_enet <- cc_enet_min@x
names(selected_coefs_enet) <- select_vars_enet
selected_coefs_enet</pre>
```

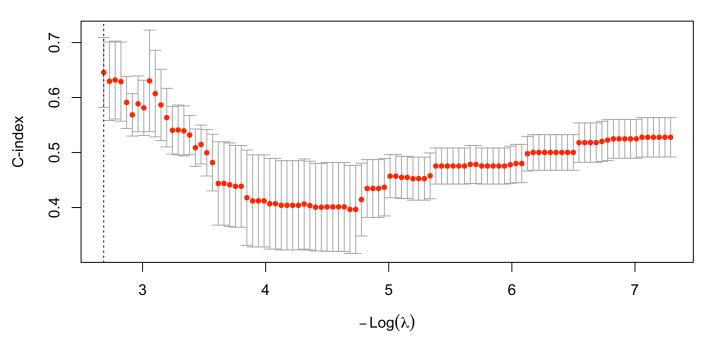
#> age female treatment gradeHIGH stageT1
#> 0.04490115 0.96032176 -0.18137716 0.63784490 -1.56459726

length(selected_coefs_enet)

3.3.2 W/ C Index

```
y <- Surv(time = train$time,</pre>
       event = as.numeric(train$event == 1))
x <- model.matrix(event ~ . -time,
            data = train)
p.fac <- rep(1, ncol(x))
p.fac[1:6] <- 0
set.seed(1234)
cox_enet_c_mod <- cv.glmnet(x = x, y = y, family = "cox",</pre>
                  # family = "binomial",
                  penalty.factor = p.fac,
                  nfolds = 5,
                  alpha = 0.7,
                  thresh = 1e-9,
                  type.measure = "C",
                  maxit = 1e9)
plot(cox_enet_c_mod)
```





```
cc_enet_c_min <- coef(cox_enet_c_mod, s = cox_enet_c_mod$lambda.min)
select_vars_enet_c <- cc_enet_c_min@Dimnames[[1]][-1][cc_enet_c_min@i]</pre>
```

```
selected_coefs_enet_c <- cc_enet_c_min@x

names(selected_coefs_enet_c) <- select_vars_enet_c

selected_coefs_enet_c

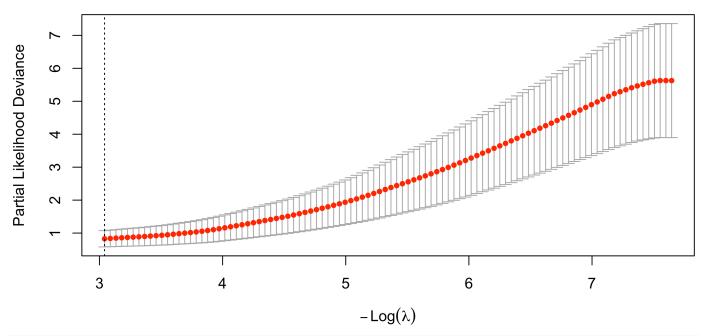
#> age    female treatment gradeHIGH stageT1
#> 0.04490115 0.96032176 -0.18137716 0.63784490 -1.56459726

length(selected_coefs_enet_c)
```

#> [1] 5

3.4 Cause-specific Cox models with LASSO

3.4.1 W/ Partial Likelihood Deviance



```
cc_lasso_min <- coef(cox_lasso_mod, s = cox_lasso_mod$lambda.min)
select_vars_lasso <- cc_lasso_min@Dimnames[[1]][-1][cc_lasso_min@i]
selected_coefs_lasso <- cc_lasso_min@x
names(selected_coefs_lasso) <- select_vars_lasso
selected_coefs_lasso</pre>
```

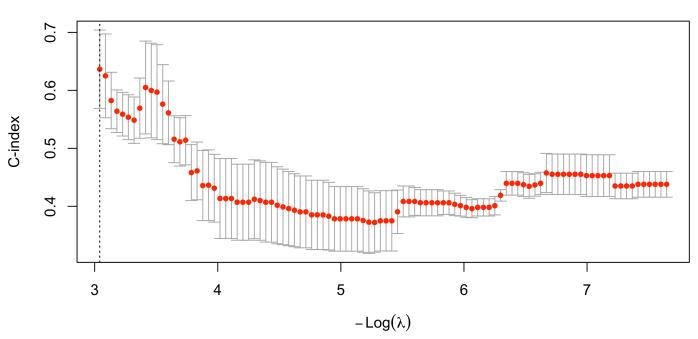
#> age female treatment gradeHIGH stageT1
#> 0.04490115 0.96032176 -0.18137716 0.63784490 -1.56459726

length(selected_coefs_lasso)

#> [1] 5

3.4.2 W/ C Index

36 40



```
cc_lasso_c_min <- coef(cox_lasso_c_mod, s = cox_lasso_c_mod$lambda.min)
select_vars_lasso_c <- cc_lasso_c_min@Dimnames[[1]][-1][cc_lasso_c_min@i]
selected_coefs_lasso_c <- cc_lasso_c_min@x
names(selected_coefs_lasso_c) <- select_vars_lasso_c
selected_coefs_lasso_c</pre>
```

#> age female treatment gradeHIGH stageT1
#> 0.04490115 0.96032176 -0.18137716 0.63784490 -1.56459726

length(selected_coefs_lasso_c)

#> [1] 5

3.5 Summary

No penalizar variables clínicas.

```
cbscrip_enet_coefs <- select_coef_cbscrip_enet[!(names(select_coef_cbscrip_enet) %in%</pre>
                             c("(Intercept)",
                              "log(time)"))]
cbscrip_scad_coefs <- select_coef_cbscrip_scad[!(names(select_coef_cbscrip_scad) %in%</pre>
                             c("(Intercept)",
                              "log(time)"))]
tibble(vars = names(selected coefs lasso),
    lasso = selected coefs lasso) %>%
  full join(tibble(vars = names(selected coefs lasso c),
              lasso_c = selected_coefs_lasso_c),
         by = join by(vars)) %>%
  full join(tibble(vars = names(selected coefs enet),
              enet = selected_coefs_enet),
         by = join by(vars)) %>%
  full join(tibble(vars = names(selected coefs enet c),
              enet c = selected coefs enet c),
         by = join by(vars)) %>%
  full_join(tibble(vars = names(cbscrip_enet_coefs),
              cbscrip enet = cbscrip enet coefs),
         by = join_by(vars)) %>%
  full_join(tibble(vars = names(cbscrip_scad_coefs),
             cbscrip scad = cbscrip scad coefs),
         by = join by(vars)) %>%
  kb1()
```

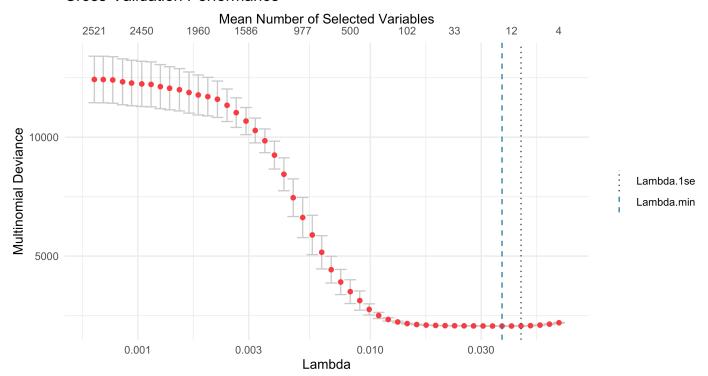
vars	lasso	lasso_c	enet	enet_c	cbscrip_enet	cbscrip_scad
age	0.0449011	0.0449011	0.0449011	0.0449011	0.0071779	0.0071754
female	0.9603218	0.9603218	0.9603218	0.9603218	0.5620767	0.5620735
treatment	-0.1813772	-0.1813772	-0.1813772	-0.1813772	0.2732840	0.2731947
gradeHIGH	0.6378449	0.6378449	0.6378449	0.6378449	-0.0924232	-0.0923488
stageT1	-1.5645973	-1.5645973	-1.5645973	-1.5645973	-0.5720919	-0.5720179

4 Analysis whitout Clinical Variables

4.1 Multinomial Elastic-net Case-Base Model

```
verbose = F,
                     save_history = F)
  cv_multinom_enet_nc <- cv_cbSCRIP(</pre>
     Surv(time, event) ~ .,
     train[,-(3:7),, drop = FALSE],
     alpha = 0.7,
     nfold = 5,
     nlambda = 50,
     fit_fun = mtool_fit_fun,
     ratio = 50)
  plot(cv_multinom_enet_nc)
  saveRDS(cv_multinom_enet_nc, here("paper",
           "results",
           glue("cv_multinom_enet_nc.rds")))
}
cv_multinom_enet_nc <- readRDS(here("paper",</pre>
                      "results",
                      glue("cv multinom enet nc.rds")))
plot(cv_multinom_enet_nc)
```

Cross-Validation Performance



```
coefs_1_nc <- cv_multinom_enet_nc$fit.min$coefficients[,1]

# selected variables for event 1.
select_coef_cbscrip_enet_nc <- coefs_1_nc[!same(coefs_1_nc, 0)]

sum(!same(cv_multinom_enet_nc$fit.min$coefficients_sparse, 0))

#> [1] 12

## Number of non zero variables
length(select_coef_cbscrip_enet_nc) - 2

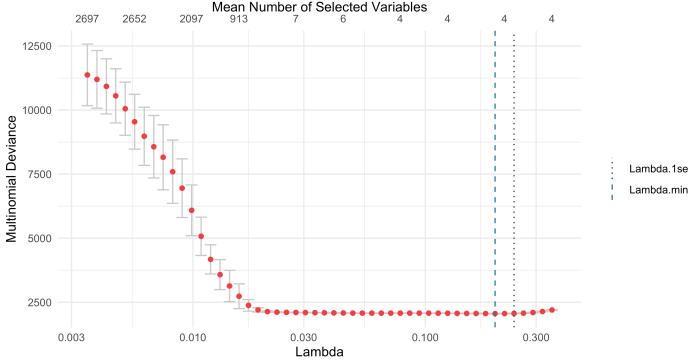
#> [1] 0
select_coef_cbscrip_enet_nc

#> log(time) (Intercept)
#> -1.555563 -1.702721
```

4.2 Multinomial SCAD Case-Base Model

```
# Perform cross-validation on the training data
if(save){
  set.seed(1234)
  cv_multinom_scad_nc <- cv_cbSCRIP(</pre>
     Surv(time, event) ~ .,
     cbind(train[,-(2:7), , drop = FALSE],
         train[,2:7, , drop = FALSE]),
     nfold = 5,
     nlambda = 50,
     fit fun = mtool fit fun,
     regularization = "SCAD",
     ratio = 50
    saveRDS(cv_multinom_scad_nc,
        here("paper",
           "results",
           glue("cv multinom scad nc.rds")))
}
cv multinom scad nc <- readRDS(here("paper",</pre>
           "results",
           glue("cv_multinom_scad_nc.rds")))
plot(cv_multinom_scad_nc)
```

Cross-Validation Performance



```
# selected variables for event 1.
coefs_1_scad_nc <- cv_multinom_scad_nc\fit.min\scoefficients[,1]

# selected variables for event 1.
select_coef_cbscrip_scad_nc <- coefs_1_scad_nc[!same(coefs_1_scad_nc, 0)]
# select_coef_cbscrip_scad <- cv_multinom_scad_nc\fit.min\scoefficients[!same(cv_multinom_scad_nc\fit.min\scoefficients[!same(cv_multinom_scad_nc\fit.min\fit)]

#> log(time) (Intercept)
```

```
#> log(time) (Intercept)
#> -1.553673 -1.714267

## Number of non zero variables
sum(!same(select_coef_cbscrip_scad_nc, 0)) - 2
```

#> [1] 0

4.3 Cause-specific Cox models with Elastic-net

```
alpha = 0.7)
plot(cox_enet_mod_nc)
            0 1 4
                     14
                           32
                               50
                                    57
                                         60
                                              67
                                                   75
                                                       79
                                                            86
                                                                 93
                                                                      96 102 105 114
     20
Partial Likelihood Deviance
     15
     10
     2
                                                        5
                     3
                                                                         6
                                                                                          7
                                                -Log(\lambda)
cc_enet_min_nc <- coef(cox_enet_mod_nc, s = cox_enet_mod_nc$lambda.min)</pre>
select_vars_enet_nc <- cc_enet_min_nc@Dimnames[[1]][-1][cc_enet_min_nc@i]</pre>
selected_coefs_enet_nc <- cc_enet_min_nc@x</pre>
names(selected_coefs_enet_nc) <- select_vars_enet_nc</pre>
selected_coefs_enet_nc
#> named numeric(0)
```

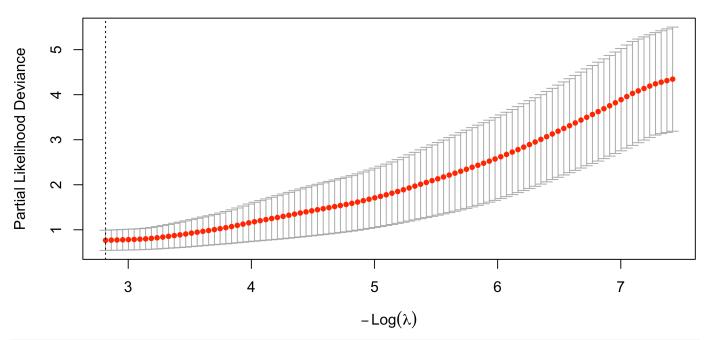
#> [1] 0

4.4 Cause-specific Cox models with LASSO

length(selected_coefs_enet_nc)

```
nfolds = 5,
              thresh = 1e-9,
              maxit = 1e9,
              alpha = 1
plot(cox_lasso_mod_nc)
```

14 25 38 44 51 54 54 51 53 52 51 52 54 55 54 0 1 3



```
cc_lasso_min_nc <- coef(cox_lasso_mod_nc, s = cox_lasso_mod$lambda.min)
select_vars_lasso_nc <- cc_lasso_min_nc@Dimnames[[1]][-1][cc_lasso_min_nc@i]</pre>
selected_coefs_lasso_nc <- cc_lasso_min_nc@x</pre>
names(selected_coefs_lasso_nc) <- select_vars_lasso_nc</pre>
selected_coefs_lasso_nc
```

#> seq634 #> 0.5562901

length(selected_coefs_lasso_nc)

#> [1] 1

Summary 4.5

```
# No penalizar variables clínicas.
cbscrip_enet_coefs_nc <- select_coef_cbscrip_enet_nc[!(names(select_coef_cbscrip_enet_nc))</pre>
                             c("(Intercept)",
                               "log(time)"))]
```

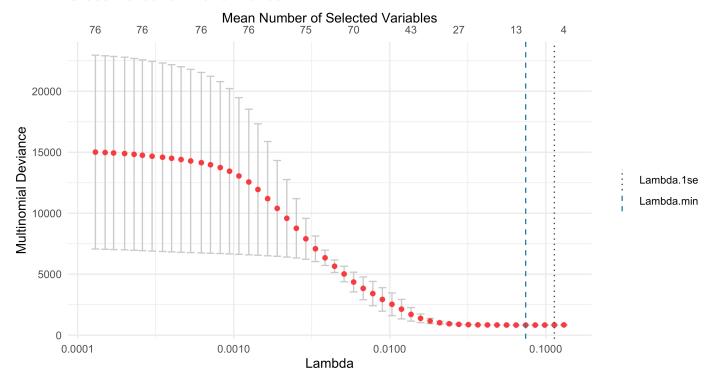
vars	lasso	enet	cbscrip_enet	cbscrip_scad
seq634	0.5562901	NA	NA	NA

5 Analysis with Subset Proteins

5.1 Multinomial Elastic-net Case-Base Model

```
# Perform cross-validation on the training data
variables to select <- c(
 "SEQ1014", "SEQ1038", "SEQ1082", "SEQ1111", "SEQ1164", "SEQ1197",
 "SEQ1225", "SEQ1226", "SEQ1262", "SEQ1330", "SEQ1381", "SEQ1384",
 "SEQ162", "SEQ164", "SEQ183", "SEQ213", "SEQ240", "SEQ251", "SEQ265", "SEQ279", "SEQ287", "SEQ34", "SEQ347", "SEQ370",
 "SEQ377", "SEQ410", "SEQ424", "SEQ634", "SEQ681", "SEQ785"
 "SEQ813", "SEQ820", "SEQ833", "SEQ940", "SEQ972", "SEQ973"
variables to select <- make clean names(variables to select)
if(save){
  set.seed(1234)
  cv multinom enet sp <- cv cbSCRIP(
     Surv(time, event) ~ .,
     train[,c("time", "event", variables_to_select), , drop = FALSE],
     alpha = 0.7,
     nfold = 5,
     nlambda = 50,
```

Cross-Validation Performance



cv_multinom_enet_sp\$fit.min\$coefficients_sparse

```
#> seq1197
#> seq1225
#> seq1226
#> seq1262
#> seq1330
#> seq1381
#> seq1384
#> seq162
#> seq164
#> seq183
#> seq213
#> seq240
                                  -0.09401892
#> seq251
#> seq265
                                    0.15566803
#> seq279
#> seq287
#> seq34
                                   0.14579209
#> seq347
#> seq370
                                   0.02494285
#> seq377
                                    0.02395016
#> seq410
#> seq424
#> seq634
#> seq681
#> seq785
#> seq813
#> seq820
                                    0.04373402
#> seq833
#> seq940
#> seq972
                                    0.00359079
\#> seq 973
                                    0.06927822
#> log(time) -1.538054 -1.46958678
#> (Intercept) -1.406282 -0.66076072
## Number of non zero parameters (both cases)
sum(!same(cv_multinom_enet_sp$fit.min$coefficients_sparse, 0))
#> [1] 12
coefs_1_sp <- cv_multinom_enet_sp$fit.min$coefficients[,1]</pre>
# selected variables for event 1.
select_coef_cbscrip_enet_sp <- coefs_1_sp[!same(coefs_1_sp, 0)]</pre>
# select_coef_cbscrip_enet <- cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[!same(cv_multinom_enet_sp$fit.min$coefficients[]]
## Number of non zero variables (case 1)
length(select_coef_cbscrip_enet_sp) - 2
```

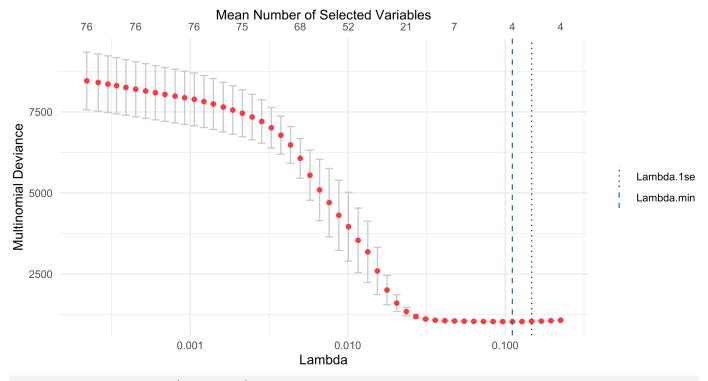
```
select_coef_cbscrip_enet_sp
```

```
#> log(time) (Intercept)
#> -1.538054 -1.406282
```

5.2 Multinomial SCAD Case-Base Model

```
# Perform cross-validation on the training data
if(save){
  set.seed(1234)
  cv_multinom_scad_sp <- cv_cbSCRIP(</pre>
     Surv(time, event) ~ .,
     train[,c("time", "event", variables_to_select), , drop = FALSE],
     nfold = 5,
     nlambda = 50,
     fit_fun = mtool_fit_fun,
     regularization = "SCAD")
  plot(cv_multinom_scad_sp)
    saveRDS(cv_multinom_scad_sp,
        here("paper",
          "results",
          glue("cv_multinom_scad_sp.rds")))
cv_multinom_scad_sp <- readRDS(here("paper",</pre>
          "results",
          glue("cv multinom scad sp.rds")))
plot(cv_multinom_scad_sp)
```

Cross-Validation Performance



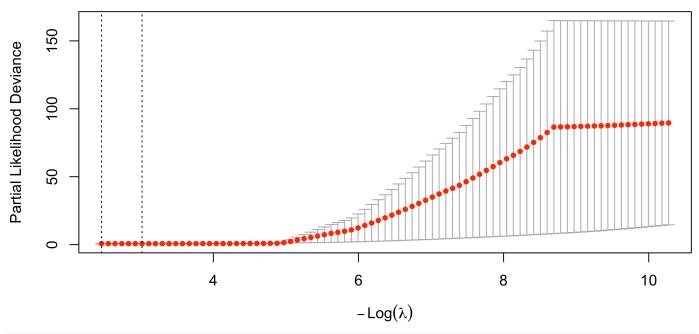
cv_multinom_scad_sp\$fit.min\$coefficients

#>	[,1]	[,2]
#> seq1014	0.000000	0.00000000
#> seq1038	0.000000	0.00000000
#> seq1082	0.000000	0.00000000
#> seq1111	0.000000	0.00000000
#> seq1164	0.000000	0.00000000
#> seq1197	0.000000	0.00000000
#> seq1225	0.000000	0.00000000
#> seq1226	0.000000	0.00000000
#> seq1262	0.000000	0.00000000
#> seq1330	0.000000	0.00000000
#> seq1381	0.000000	0.00000000
#> seq1384	0.000000	0.00000000
#> seq162	0.000000	0.00000000
#> seq164	0.000000	0.00000000
#> seq183	0.000000	0.00000000
#> seq213	0.000000	0.00000000
#> seq240	0.000000	0.00000000
#> seq251	0.000000	0.00000000
#> seq265	0.000000	0.00000000
#> seq279	0.000000	0.00000000
#> seq287	0.000000	0.00000000
#> seq34	0.000000	0.00000000
#> seq347	0.000000	0.00000000
#> seq370	0.000000	0.00000000
#> seq377	0.000000	0.00000000

```
#> seq410
             0.000000 0.00000000
#> seq424
             0.000000 -0.02306055
#> seq634
             0.000000 0.00000000
#> seq681
             0.000000 0.00000000
#> seq785
             0.000000 0.00000000
#> seq813
             0.000000 0.00000000
#> seq820
             0.000000 0.00000000
#> seq833
             0.000000 0.00000000
             0.000000 0.00000000
#> seq940
#> seq972
             0.000000 0.00000000
\#> seq 973
             0.000000 0.00000000
#> log(time) -1.581013 -1.49299287
#> (Intercept) -1.517253 -1.23603268
# selected variables for event 1.
coefs 1 scad sp <- cv multinom scad sp$fit.min$coefficients[,1]</pre>
# selected variables for event 1.
select_coef_cbscrip_scad_sp <- coefs_1_scad_sp[!same(coefs_1_scad_sp, 0)]</pre>
# select_coef_cbscrip_scad <- cv_multinom_scad_sp$fit.min$coefficients[!same(cv_multinom_s
select coef cbscrip scad sp
#>
   log(time) (Intercept)
#>
   -1.581013 -1.517253
## Number of non zero variables
sum(!same(select_coef_cbscrip_scad_sp, 0)) - 2
```

5.3 Cause-specific Cox models with Elastic-net

#> [1] 0



```
cc_enet_min_sp <- coef(cox_enet_mod_sp, s = cox_enet_mod_sp$lambda.min)
select_vars_enet_sp <- cc_enet_min_sp@Dimnames[[1]][-1][cc_enet_min_sp@i]
selected_coefs_enet_sp <- cc_enet_min_sp@x
names(selected_coefs_enet_sp) <- select_vars_enet_sp
selected_coefs_enet_sp</pre>
```

```
#> seq1330 seq634
#> 0.0008515853 0.9687676008
```

```
length(selected_coefs_enet_sp)
```

#> [1] 2

5.4 Cause-specific Cox models with LASSO

```
alpha = 1
plot(cox_lasso_mod_sp)
                           13 16 19 24 26 29 32 34 35 33 34
           0 1 2 3 6
                                                                       36
                                                                           35
                                                                              36 36
    150
Partial Likelihood Deviance
    100
    50
     0
             3
                                   5
                                                        7
                        4
                                              6
                                                                   8
                                                                              9
                                                                                         10
                                              -Log(\lambda)
cc_lasso_min_sp <- coef(cox_lasso_mod_sp, s = cox_lasso_mod_sp$lambda.min)
select_vars_lasso_sp <- cc_lasso_min_sp@Dimnames[[1]][-1][cc_lasso_min_sp@i]</pre>
selected coefs lasso sp <- cc lasso min sp@x
names(selected_coefs_lasso_sp) <- select_vars_lasso_sp</pre>
selected_coefs_lasso_sp
     seq1330
                seq634
#> 0.01847636 1.18500434
length(selected_coefs_lasso_sp)
```

#> [1] 2

5.5 Summary

vars	lasso	enet	cbscrip_enet	cbscrip_scad
seq1330	0.0184764	0.0008516	NA	NA
seq634	1.1850043	0.9687676	NA	NA

6 Analysis Top Variables

6.1 Multinomial Elastic-net Case-Base Model

```
non_cero_top_enet <- map(cv_multinom_enet_top$models_info,</pre>
                ~ sum(!same(.x$coefficients[,1],0)))
top_50_cbscrip_enet <- which.min(abs(map_int(non_cero_top_enet, ~.x)-<mark>30</mark>))
coeffs_top_50_cbscrip_enet <- cv_multinom_enet_top$models_info[[top_50_cbscrip_enet]]$coe</pre>
# selected variables for event 1.
select_coef_cbscrip_enet_top <- coeffs_top_50_cbscrip_enet[!same(coeffs_top_50_cbscrip_en
## Number of non zero variables
length(select coef cbscrip enet top) - 2
#> [1] 28
select_coef_cbscrip_enet_top
#>
     seq1017
                seq1092
                           seq111
                                     seq1178
                                                seq121
                                                          seq1277
#> 0.01367908 -0.10228849 -0.15471508 -0.07555757 -0.10965223 -0.08799742
     seq1317 seq1384_2
                             seq17
                                      seq386
                                                seq394
                                                           seq414
#> -0.01934672 -0.03001052 0.10507870 0.00338641 -0.03643190 -0.28494498
#>
      seq500
                seq508
                          seq560
                                     seq580
                                               seq588
                                                          seq592
#> 0.02186111 -0.02619492 -0.16229464 0.21585887 0.04348343 0.07259799
#>
      seq627
                seq634
                          seq758
                                     seq846
                                               seq850
                                                          seq862
#> -0.08172483 0.72750698 -0.01382223 0.01053330 0.07210274 -0.15633116
#>
      seq913
                                     seq992 log(time) (Intercept)
                seq934
                          seq961
#> -0.06014896 -0.13788020 -0.02435717 -0.12216939 0.33263745 -8.07542891
```

6.2 Multinomial SCAD Case-Base Model

```
cv_multinom_scad_top <- readRDS(here("paper",</pre>
          "results",
          glue("cv_multinom_scad_top.rds")))
non cero top scad <- map(cv multinom scad top$models info,
                ~ sum(!same(.x$coefficients[,1],0)))
top 50 cbscrip scad <- which.min(abs(map int(non cero top scad, \sim.x)-\frac{30}{10})
coeffs_top_50_cbscrip_scad <- cv_multinom_scad_top$models_info[[top_50_cbscrip_scad]]$coe</pre>
# selected variables for event 1.
select coef cbscrip scad top <- coeffs top 50 cbscrip scad[!same(coeffs top 50 cbscrip sc
## Number of non zero variables
length(select coef cbscrip scad top) - 2
#> [1] 30
select_coef_cbscrip_scad_top
#>
     seq1020
                seq1115
                           seq121
                                     seq1213
                                               seq1277
                                                          seq1307
#> -0.17754058 -0.22223748 -0.20144088 0.31087523 -0.34415957 0.06318887
#>
     seq1317
                seq1330
                          seq1364
                                     seq1383 seq1384_2
                                                            seq147
#> -0.25908471 0.12662384 -0.18953123 0.24590489 -0.60234012 -0.38837647
#>
      seq173
                seq283
                          seq360
                                     seq414
                                               seq419
                                                         seq508
#> 0.31410479 -0.01007387 0.39437767 -0.43990814 0.11729992 -0.46238739
#>
      seq560
                seq599
                          seq634
                                     seq749
                                               seq758
                                                         seq842
#> -0.20866945 0.27410384 2.04373661 -0.17276542 -0.18496491 -0.21787961
#>
                seq879
                          seq909
                                     seq913
                                               seq948
      seq862
                                                         seq960
#> -0.32817188 -0.13941492 -0.22377179 -0.21422067 -0.19769871 -0.09014079
#> log(time) (Intercept)
#> 0.28549695 -8.94623620
```

6.3 Cause-specific Cox models with Elastic-net

```
non zero enet <- map dbl(grid,
             ~sum(!same(coef(cox_enet_mod_top, s = .x), 0)))
cc enet min top <- coef(cox enet mod top, s = grid[which.min(abs(non zero enet-30))])
select_vars_enet_top <- cc_enet_min_top@Dimnames[[1]][-1][cc_enet_min_top@i]</pre>
selected coefs enet top <- cc enet min top@x
names(selected_coefs_enet_top) <- select_vars_enet_top</pre>
selected coefs enet top
#>
       seq1092
                              seq1178
                                           seq121
                                                     seq1317
                   seq111
#> -0.0499624653 -0.4175532211 -0.3482580876 -0.2093640444 -0.0080463157
#>
       seq1330
                 seq1384 2
                                seq147
                                            seq17
                                                      seq257
#> 0.0657892683 -0.0111091017 -0.1380388499 0.3141901919 -0.0095793214
#>
                   seq500
                                                     seq580
       seq394
                              seq508
                                          seq560
#> -0.0558383965 0.1101898041 -0.1074258126 -0.2419927839 0.3243705417
#>
                   seq592
       seq588
                              seq627
                                          seq634
                                                     seq644
#> 0.0794076927 0.0003725202 -0.1273008028 1.1426884796 0.1097774482
#>
       seq758
                   seq784
                              seq850
                                          seq862
                                                     seq894
#> -0.0507257587 -0.1083157001 0.1288298290 -0.3139509048 -0.0513106444
       sea909
                   seq934
                              seq948
                                          seq961
                                                     seq992
#> -0.2967764356 -0.1085200394 -0.0096372871 -0.0617258605 -0.3266030308
length(selected coefs enet top)
#> [1] 30
```

6.4 Cause-specific Cox models with LASSO

```
non_zero_lasso <- map_dbl(grid,</pre>
              \simsum(!same(coef(cox lasso mod top, s = .x), \theta)))
cc_lasso_min_top <- coef(cox_lasso_mod_top, s = grid[which.min(abs(non_zero_lasso-30))])
select_vars_lasso_top <- cc_lasso_min_top@Dimnames[[1]][-1][cc_lasso_min_top@i]</pre>
selected_coefs_lasso_top <- cc_lasso_min_top@x</pre>
names(selected coefs lasso top) <- select vars lasso top</pre>
selected_coefs_lasso_top
#>
      seq111
                           seq121
                                     seq1308
                                                seq1311
                                                           seq1317
                seq1178
#> -0.78504392 -0.52636768 -0.23504764 -0.01295189 0.02710873 -0.03437834
#>
                                     seq248
                                                seq394
     seq1330
                 seq147
                            seq17
                                                          seq414
#> 0.14541072 -0.19337211 0.44156579 -0.04456659 -0.11121302 -0.02493558
#>
      seq500
                seq508
                           seq560
                                     seq580
                                                seq588
                                                          seq627
#> 0.22988032 -0.44619675 -0.37233182 0.40231567 0.07948048 -0.15526703
#>
      seq634
                seq644
                           seq758
                                     seq784
                                                seq850
                                                          seq862
#> 1.66920482 0.16523140 -0.14446074 -0.20446203 0.10266160 -0.40903617
#>
                seq909
      seq894
                           seq934
                                     seq948
                                                seq961
                                                          seq992
#> -0.09740454 -0.19587478 -0.27865313 -0.02360715 -0.12715098 -0.40846532
length(selected_coefs_lasso_top)
```

#> [1] 30

6.5 Summary

```
# No penalizar variables clínicas.
cbscrip_enet_coefs_top <- select_coef_cbscrip_enet_top[!(names(select_coef_cbscrip_enet_t
                            c("(Intercept)",
                              "log(time)"))]
cbscrip_scad_coefs_top <- select_coef_cbscrip_scad_top[!(names(select_coef_cbscrip_scad_t</pre>
                            c("(Intercept)",
                              "log(time)"))]
tibble(vars = names(cbscrip_enet_coefs_top),
    cbscrip enet = cbscrip enet coefs top) %>%
  full_join(tibble(vars = names(cbscrip_scad_coefs_top),
             cbscrip_scad = cbscrip_scad_coefs_top),
         by = join_by(vars)) %>%
  full_join(tibble(vars = names(selected_coefs_lasso_top),
             lasso = selected_coefs_lasso_top),
         by = join_by(vars)) %>%
  full_join(tibble(vars = names(selected_coefs_enet_top),
             enet = selected coefs enet top),
```

by = join_by(vars)) %>%
kbl()

	1	1 . 1	1	
vars	cbscrip_enet	cbscrip_scad	lasso	enet
seq1017	0.0136791	NA	NA	NA 0.0400625
seq1092	-0.1022885	NA	NA . 7050420	-0.0499625
seq111	-0.1547151	NA	-0.7850439	-0.4175532
seq1178	-0.0755576	NA 0.201.4400	-0.5263677	-0.3482581
seq121	-0.1096522	-0.2014409	-0.2350476	-0.2093640
seq1277	-0.0879974	-0.3441596	NA 0.0242702	NA
seq1317	-0.0193467	-0.2590847	-0.0343783	-0.0080463
seq1384_2	-0.0300105	-0.6023401	NA	-0.0111091
seq17	0.1050787	NA	0.4415658	0.3141902
seq386	0.0033864	NA	NA	NA
seq394	-0.0364319	NA	-0.1112130	-0.0558384
seq414	-0.2849450	-0.4399081	-0.0249356	NA
seq500	0.0218611	NA	0.2298803	0.1101898
seq508	-0.0261949	-0.4623874	-0.4461967	-0.1074258
seq560	-0.1622946	-0.2086694	-0.3723318	-0.2419928
seq580	0.2158589	NA	0.4023157	0.3243705
seq588	0.0434834	NA	0.0794805	0.0794077
seq592	0.0725980	NA	NA	0.0003725
seq627	-0.0817248	NA	-0.1552670	-0.1273008
seq634	0.7275070	2.0437366	1.6692048	1.1426885
seq758	-0.0138222	-0.1849649	-0.1444607	-0.0507258
seq846	0.0105333	NA	NA	NA
seq850	0.0721027	NA	0.1026616	0.1288298
seq862	-0.1563312	-0.3281719	-0.4090362	-0.3139509
seq913	-0.0601490	-0.2142207	NA	NA
seq934	-0.1378802	NA	-0.2786531	-0.1085200
seq961	-0.0243572	NA	-0.1271510	-0.0617259
seq992	-0.1221694	NA	-0.4084653	-0.3266030
seq1020	NA	-0.1775406	NA	NA
seq1115	NA	-0.2222375	NA	NA
seq1213	NA	0.3108752	NA	NA
seq1307	NA	0.0631889	NA	NA
seq1330	NA	0.1266238	0.1454107	0.0657893
seq1364	NA	-0.1895312	NA	NA
seq1383	NA	0.2459049	NA	NA
seq147	NA	-0.3883765	-0.1933721	-0.1380388
seq173	NA	0.3141048	NA	NA
seq283	NA	-0.0100739	NA	NA
seq360	NA	0.3943777	NA	NA
seq419	NA	0.1172999	NA	NA
seq599	NA	0.2741038	NA	NA
seq749	NA	-0.1727654	NA	NA
seq842	NA	-0.2178796	NA	NA
seq879	NA	-0.1394149	NA NA	NA
seq079	NA NA	-0.2237718	-0.1958748	-0.2967764
seq909 seq948	NA NA	-0.1976987	-0.1936746	-0.2907704
seq948 seq960	NA NA	-0.0901408	NA	NA
seq900 seq1308	NA NA	-0.0901408 NA	-0.0129519	NA NA
3641300	INA	INA	0.0129319	11/1

References

- Dyrskjøt, Lars, Mogens Kruhøffer, Thomas Thykjaer, Niels Marcussen, Jens L. Jensen, Klaus Møller, and Torben F. Ørntoft. 2004. "Gene Expression in the Urinary Bladder: A Common Carcinoma in Situ Gene Expression Signature Exists Disregarding Histopathological Classification." *Cancer Research* 64 (11): 4040–48. https://doi.org/10.1158/0008-5472.CAN-03-3620.
- Ke, Chenlu, Dipankar Bandyopadhyay, and Devanand Sarkar. 2023. "Gene Screening for Prognosis of Non-Muscle-Invasive Bladder Carcinoma Under Competing Risks Endpoints." *Cancers* 15 (2): 379. https://doi.org/10.3390/cancers15020379.
- Tapak, Leili, Massoud Saidijam, Majid Sadeghifar, Jalal Poorolajal, and Hossein Mahjub. 2015. "Competing Risks Data Analysis with High-Dimensional Covariates: An Application in Bladder Cancer." *Genomics, Proteomics & Bioinformatics* 13 (3): 169–76. https://doi.org/10.1016/j.gpb.2015.04.001.